

Naïve Bayes (Continued)

Naïve Bayes with Continuous (variables)

Logistic Regression

Machine Learning – 10701/15781

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Optimal classification

- **Theorem:** Bayes classifier h_{Bayes} is optimal! *if you know $P(Y|X)$ exactly*

$$h_{\text{Bayes}}(x) = y^*(x) \leftarrow \arg \max_y P(Y=y|X=x)$$

□ That is $\text{error}_{\text{true}}(h_{\text{Bayes}}) \leq \text{error}_{\text{true}}(h)$, $\forall h(x)$

- **Proof:** $p(\text{error}_h) = \int_x p(\text{error}_h|x)p(x)dx$

$$\min_h p(\text{error}_h|x) = \begin{cases} P(Y=f|x), & h(x)=t \\ P(Y=t|x), & h(x)=f \end{cases} \begin{aligned} &\equiv \text{max prob get right} \\ &\equiv \text{guess answer with highest prob} \\ &\equiv \arg \max_y P(Y=y|X=x) \end{aligned}$$

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How hard is it to learn the optimal classifier?

Data =

Sky	Temp	Humid	Wind	Water	Forecast	EnjoySpt
Sunny	Warm	Normal	Strong	Warm	Same	Yes
Sunny	Warm	High	Strong	Warm	Same	Yes
Rainy	Cold	High	Strong	Warm	Change	No
Sunny	Warm	High	Strong	Cool	Change	Yes

How do we represent these? How many parameters?

Prior, $P(Y)$:

- Suppose Y is composed of k classes

Likelihood, $P(\mathbf{X}|Y)$:

- Suppose \mathbf{X} is composed of n binary features

$$\# \text{param}(P(\mathbf{X}|Y=y)) = 2^n - 1$$

↑
for each y

Complex model → High variance with limited data!!!

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Conditional Independence

- X is **conditionally independent** of Y given Z , if the probability distribution governing X is independent of the value of Y , given the value of Z
 $(\forall i, j, k) P(X = i | Y = j, Z = k) = P(X = i | Z = k)$

- e.g., $P(\text{Thunder} | \text{Rain}, \text{Lightning}) = P(\text{Thunder} | \text{Lightning})$

$T \perp R | L$ = Thunder independent of rain given lightning

- Equivalent to: $X \perp Y | Z$

$$P(X, Y | Z) = P(X | Z)P(Y | Z)$$

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The Naïve Bayes assumption

■ Naïve Bayes assumption:

- Features are independent given class:

$$P(X_1, X_2 | Y) = P(X_1 | X_2, Y) P(X_2 | Y) \\ = P(X_1 | Y) P(X_2 | Y)$$

- More generally:

$$P(X_1 \dots X_n | Y) = \prod_{i=1}^n P(X_i | Y)$$

■ How many parameters now?

- Suppose \mathbf{X} is composed of n binary features

→ $k \cdot (2^n - 1)$ parameters

$$n \cdot k \cdot (2 - 1) = nk$$

$z = m$ values

$$P(z) = \frac{1}{m} \sum_{i=1}^m P(z_i)$$

$$P(z) = \frac{1}{m} \sum_{i=1}^m P(z_i)$$

$$\sum_j P(z=j) = 1$$

Saves one parameter

The Naïve Bayes Classifier

■ Given:

- Prior $P(Y)$
- n conditionally independent features \mathbf{X} given the class Y
- For each X_i , we have likelihood $P(X_i | Y)$

■ Decision rule:

$$y^* = h_{NB}(\mathbf{x}) = \arg \max_y P(y) P(x_1, \dots, x_n | y) \\ = \arg \max_y P(y) \prod_i P(x_i | y)$$

- If assumption holds, NB is optimal classifier!

MLE for the parameters of NB

- Given dataset
 - $\text{Count}(A=a, B=b) \leftarrow$ number of examples where $A=a$ and $B=b$
- MLE for NB, simply:
 - Prior: $P(Y=y) =$
 - Likelihood: $P(X_i=x_i|Y_i=y_i) =$

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Subtleties of NB classifier 1 – Violating the NB assumption

- Usually, features are not conditionally independent:

$$P(X_1 \dots X_n | Y) \neq \prod_i P(X_i | Y)$$

- Actual probabilities $P(Y|\mathbf{X})$ often biased towards 0 or 1
- Nonetheless, NB is the single most used classifier out there
 - NB often performs well, even when assumption is violated
 - [Domingos & Pazzani '96] discuss some conditions for good performance

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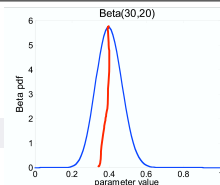
Subtleties of NB classifier 2 – Insufficient training data

- What if you never see a training instance where $X_1=a$ when $Y=b$?
 - e.g., $Y=\{\text{SpamEmail}\}$, $X_1=\{\text{'Enlargement'}\}$
 - $P(X_1=a \mid Y=b) = 0$
- Thus, no matter what the values X_2, \dots, X_n take:
 - $P(Y=b \mid X_1=a, X_2, \dots, X_n) = 0$
- What now???

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MAP for Beta distribution



$$P(\theta \mid \mathcal{D}) = \frac{\theta^{\beta_H + \alpha_H - 1} (1 - \theta)^{\beta_T + \alpha_T - 1}}{B(\beta_H + \alpha_H, \beta_T + \alpha_T)} \sim \text{Beta}(\beta_H + \alpha_H, \beta_T + \alpha_T)$$

- MAP: use most likely parameter:

$$\hat{\theta} = \arg \max_{\theta} P(\theta \mid \mathcal{D}) = \frac{\beta_H + \alpha_H - 1}{\beta_H + \alpha_H + \beta_T + \alpha_T - 2}$$

$\alpha_H = 3$
 $\alpha_T = 2$
 β_H, β_T extra data

- Beta prior equivalent to extra thumbtack flips
- As $N \rightarrow \infty$, prior is “forgotten”
- **But, for small sample size, prior is important!**

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Bayesian learning for NB parameters – a.k.a. smoothing

- Dataset of N examples
- Prior
 - “distribution” $Q(X_i, Y)$, $Q(Y)$
 - m “virtual” examples
- MAP estimate
 - $P(X_i|Y)$
- Now, even if you never observe a feature/class, posterior probability never zero

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Text classification

- Classify e-mails
 - $Y = \{\text{Spam}, \text{NotSpam}\}$
- Classify news articles
 - $Y = \{\text{what is the topic of the article?}\}$
- Classify webpages
 - $Y = \{\text{Student, professor, project, ...}\}$
- What about the features \mathbf{X} ?
 - The text!

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Features \mathbf{X} are entire document – X_i for i^{th} word in article

Article from rec.sport.hockey

Path: cantaloupe.srv.cs.cmu.edu!das-news.harvard.e
From: xxx@yyy.zzz.edu (John Doe)
Subject: Re: This year's biggest and worst (opinion)
Date: 5 Apr 93 09:53:39 GMT

I can only comment on the Kings, but the most obvious candidate for pleasant surprise is Alex Zhitnik. He came highly touted as a defensive defenseman, but he's clearly much more than that. Great skater and hard shot (though wish he were more accurate). In fact, he pretty much allowed the Kings to trade away that huge defensive liability Paul Coffey. Kelly Hrudey is only the biggest disappointment if you thought he was any good to begin with. But, at best, he's only a mediocre goaltender. A better choice would be Tomas Sandstrom, though not through any fault of his own, but because some thugs in Toronto decided

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NB for Text classification

- $P(\mathbf{X}|Y)$ is huge!!!
 - Article at least 1000 words, $\mathbf{X}=\{X_1, \dots, X_{1000}\}$
 - X_i represents i^{th} word in document, i.e., the domain of X_i is entire vocabulary, e.g., Webster Dictionary (or more), 10,000 words, etc.
- NB assumption helps a lot!!!
 - $P(X_i=x_i|Y=y)$ is just the probability of observing word x_i in a document on topic y

$$h_{NB}(\mathbf{x}) = \arg \max_y P(y) \prod_{i=1}^{LengthDoc} P(x_i|y)$$

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Bag of words model

- Typical additional assumption – **Position in document doesn't matter**: $P(X_i=x_i|Y=y) = P(X_k=x_i|Y=y)$

- “Bag of words” model – order of words on the page ignored
- Sounds really silly, but often works very well!

$$P(y) \prod_{i=1}^{LengthDoc} P(x_i|y)$$

When the lecture is over, remember to wake up the person sitting next to you in the lecture room.

Bag of words model

- Typical additional assumption – **Position in document doesn't matter**: $P(X_i=x_i|Y=y) = P(X_k=x_i|Y=y)$

- “Bag of words” model – order of words on the page ignored
- Sounds really silly, but often works very well!

$$P(y) \prod_{i=1}^{LengthDoc} P(x_i|y)$$

in is lecture lecture next over person remember room
sitting the the the to to up wake when you

Bag of Words Approach



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NB with Bag of Words for text classification

■ Learning phase:

- Prior $P(Y)$
 - Count how many documents you have from each topic (+ prior)
- $P(X_i|Y)$
 - For each topic, count how many times you saw word in documents of this topic (+ prior)

■ Test phase:

- For each document
 - Use naïve Bayes decision rule

$$h_{NB}(\mathbf{x}) = \arg \max_y P(y) \prod_{i=1}^{LengthDoc} P(x_i|y)$$

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Twenty News Groups results

Given 1000 training documents from each group
Learn to classify new documents according to
which newsgroup it came from

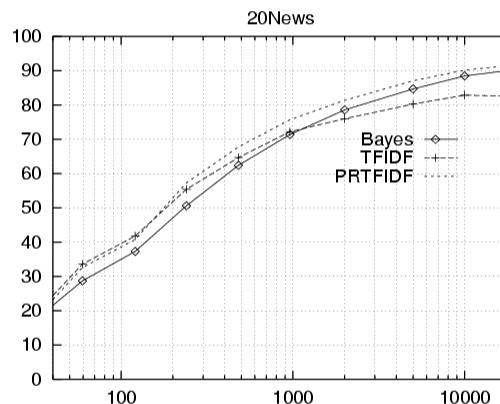
comp.graphics	misc.forsale
comp.os.ms-windows.misc	rec.autos
comp.sys.ibm.pc.hardware	rec.motorcycles
comp.sys.mac.hardware	rec.sport.baseball
comp.windows.x	rec.sport.hockey
alt.atheism	sci.space
soc.religion.christian	sci.crypt
talk.religion.misc	sci.electronics
talk.politics.mideast	sci.med
talk.politics.misc	
talk.politics.guns	

Naive Bayes: 89% classification accuracy

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Learning curve for Twenty News Groups



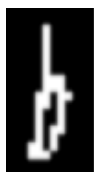
Accuracy vs. Training set size (1/3 withheld for test)

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What if we have continuous X_i ?

Eg., character recognition: X_i is i^{th} pixel



Gaussian Naïve Bayes (GNB):

$$P(X_i = x \mid Y = y_k) = \frac{1}{\sigma_{ik} \sqrt{2\pi}} e^{-\frac{(x - \mu_{ik})^2}{2\sigma_{ik}^2}}$$

Sometimes assume variance

- is independent of Y (i.e., σ_i),
- or independent of X_i (i.e., σ_k)
- or both (i.e., σ)

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Estimating Parameters: Y discrete, X_i continuous

Maximum likelihood estimates:

$$\hat{\mu}_{ik} = \frac{1}{\sum_j \delta(Y^j = y_k)} \sum_j X_i^j \delta(Y^j = y_k)$$

jth training example

$\delta(x)=1$ if x true,
else 0

$$\hat{\sigma}_{ik}^2 = \frac{1}{\sum_j \delta(Y^j = y_k) - 1} \sum_j (X_i^j - \hat{\mu}_{ik})^2 \delta(Y^j = y_k)$$

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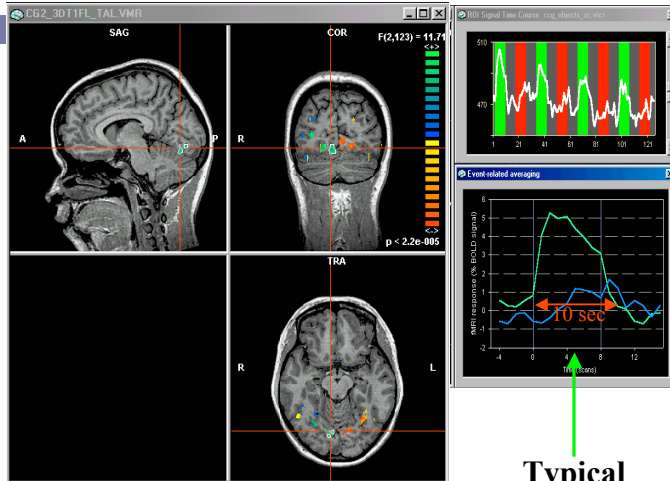
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Example: GNB for classifying mental states

[Mitchell et al.]

~1 mm resolution
~2 images per sec.
15,000 voxels/image
non-invasive, safe

measures Blood
Oxygen Level
Dependent (BOLD)
response



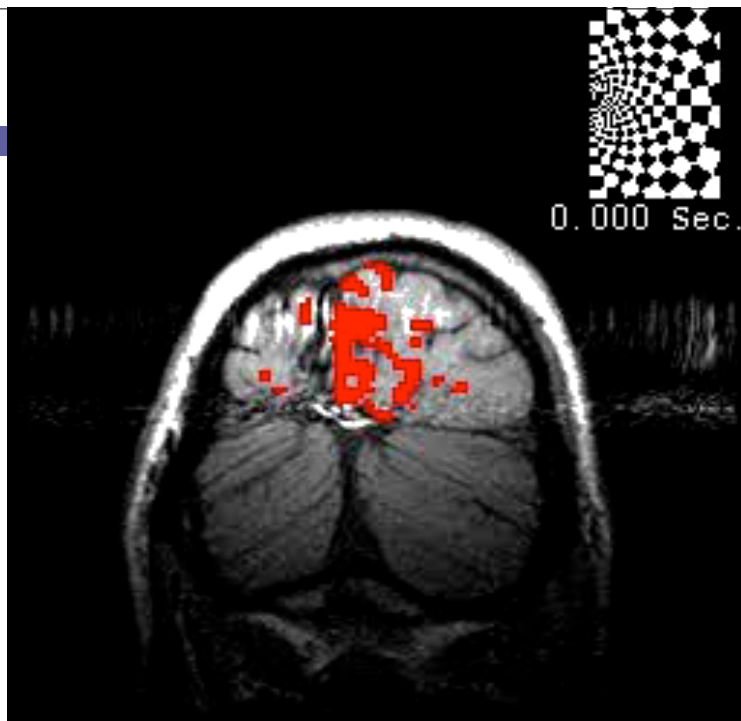
Typical
impulse
response

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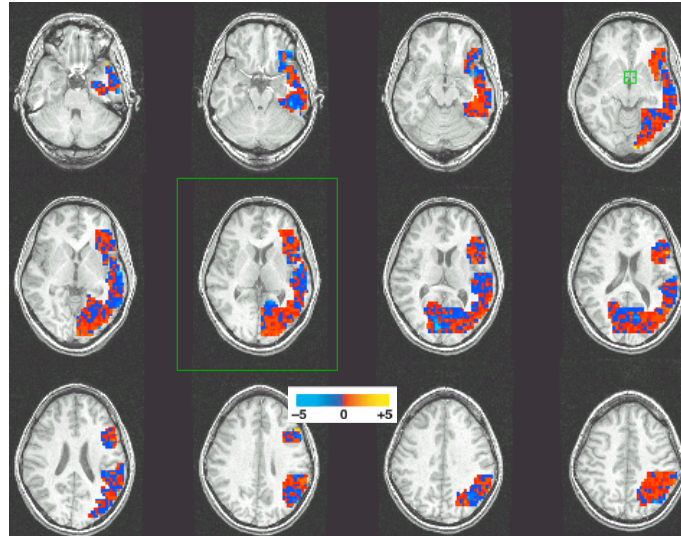
Brain scans can
track activation
with precision and
sensitivity

[Mitchell et al.]



Gaussian Naïve Bayes: Learned $\mu_{\text{voxel}, \text{word}}$ $P(\text{BrainActivity} \mid \text{WordCategory} = \{\text{People}, \text{Animal}\})$

[Mitchell et al.]



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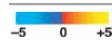
25

Learned Bayes Models – Means for $P(\text{BrainActivity} \mid \text{WordCategory})$

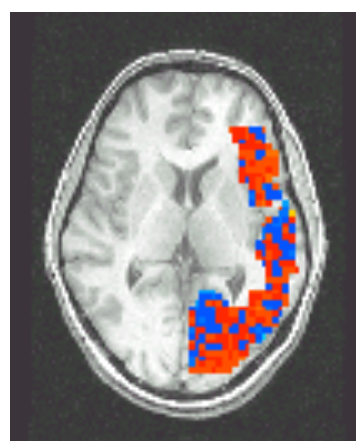
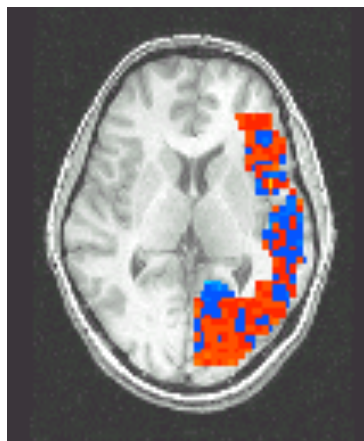
[Mitchell et al.]

Pairwise classification accuracy: 85%

People words



Animal words



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What you need to know about Naïve Bayes

- Types of learning problems
 - Learning is (just) function approximation!
- Optimal decision using Bayes Classifier
- Naïve Bayes classifier
 - What's the assumption
 - Why we use it
 - How do we learn it
 - Why is Bayesian estimation important
- Text classification
 - Bag of words model
- Gaussian NB
 - Features are still conditionally independent
 - Each feature has a Gaussian distribution given class

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Generative v. Discriminative classifiers – Intuition

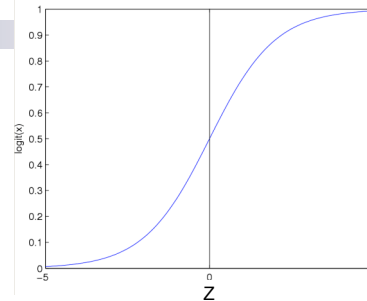
- **Want to Learn:** $h: X \mapsto Y$
 - X – features
 - Y – target classes
- **Bayes optimal classifier** – $P(Y|X)$
- **Generative classifier**, e.g., Naïve Bayes:
 - Assume some **functional form for $P(X|Y)$, $P(Y)$**
 - Estimate parameters of $P(X|Y)$, $P(Y)$ directly from training data
 - Use Bayes rule to calculate $P(Y|X=x)$
 - This is a '**generative**' model
 - **Indirect** computation of $P(Y|X)$ through Bayes rule
 - But, **can generate a sample of the data**, $P(X) = \sum_y P(y) P(X|y)$
- **Discriminative classifiers**, e.g., Logistic Regression:
 - Assume some **functional form for $P(Y|X)$**
 - Estimate parameters of $P(Y|X)$ directly from training data
 - This is the '**discriminative**' model
 - Directly learn $P(Y|X)$
 - But **cannot obtain a sample of the data**, because $P(X)$ is not available

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Logistic Regression

Logistic function
(or Sigmoid): $\frac{1}{1 + \exp(-z)}$



■ Learn $P(Y|X)$ directly!

- Assume a particular functional form
- Sigmoid applied to a linear function of the data:

$$P(Y = 1|X) = \frac{1}{1 + \exp(w_0 + \sum_{i=1}^n w_i X_i)}$$

Features can be discrete or continuous!

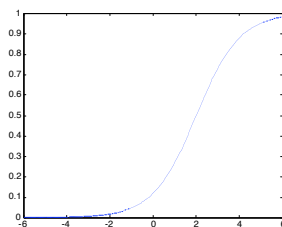
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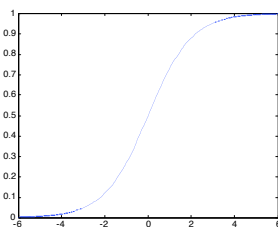
Understanding the sigmoid

$$g(w_0 + \sum_i w_i x_i) = \frac{1}{1 + e^{w_0 + \sum_i w_i x_i}}$$

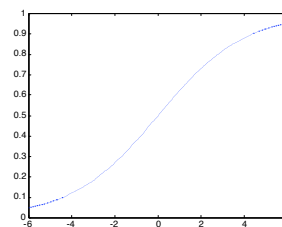
$w_0 = -2, w_1 = -1$



$w_0 = 0, w_1 = -1$



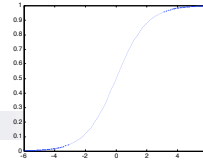
$w_0 = 0, w_1 = -0.5$



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Logistic Regression – a Linear classifier



$$g(w_0 + \sum_i w_i x_i) = \frac{1}{1 + e^{w_0 + \sum_i w_i x_i}}$$

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Very convenient!

$$P(Y = 1|X = \langle X_1, \dots, X_n \rangle) = \frac{1}{1 + \exp(w_0 + \sum_i w_i X_i)}$$

implies

$$P(Y = 0|X = \langle X_1, \dots, X_n \rangle) = \frac{\exp(w_0 + \sum_i w_i X_i)}{1 + \exp(w_0 + \sum_i w_i X_i)}$$

implies

$$\frac{P(Y = 0|X)}{P(Y = 1|X)} = \exp(w_0 + \sum_i w_i X_i)$$

implies

$$\ln \frac{P(Y = 0|X)}{P(Y = 1|X)} = w_0 + \sum_i w_i X_i$$

linear
classification
rule!

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Logistic regression v. Naïve Bayes

- Consider learning $f: X \rightarrow Y$, where
 - X is a vector of real-valued features, $\langle X_1 \dots X_n \rangle$
 - Y is boolean
- Could use a Gaussian Naïve Bayes classifier
 - assume all X_i are conditionally independent given Y
 - model $P(X_i | Y = y_k)$ as Gaussian $N(\mu_{ik}, \sigma_i)$
 - model $P(Y)$ as Bernoulli($\theta, 1-\theta$)
- What does that imply about the form of $P(Y|X)$?

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Logistic regression v. Naïve Bayes

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 - model $P(Y)$ as Bernoulli($\theta, 1-\theta$)
- What does that imply about the form of $P(Y|X)$?

$$P(Y = 1 | X = \langle X_1, \dots, X_n \rangle) = \frac{1}{1 + \exp(w_0 + \sum_i w_i X_i)}$$

Cool!!!!

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Derive form for $P(Y|X)$ for continuous X_i

$$\begin{aligned}
 P(Y = 1|X) &= \frac{P(Y = 1)P(X|Y = 1)}{P(Y = 1)P(X|Y = 1) + P(Y = 0)P(X|Y = 0)} \\
 &= \frac{1}{1 + \frac{P(Y=0)P(X|Y=0)}{P(Y=1)P(X|Y=1)}} \\
 &= \frac{1}{1 + \exp(\ln \frac{P(Y=0)P(X|Y=0)}{P(Y=1)P(X|Y=1)})} \\
 &= \frac{1}{1 + \exp(\ln \frac{1-\theta}{\theta}) + \sum_i \ln \frac{P(X_i|Y=0)}{P(X_i|Y=1)}}
 \end{aligned}$$

Ratio of class-conditional probabilities

$$\ln \frac{P(X_i|Y = 0)}{P(X_i|Y = 1)}$$

$$P(X_i = x | Y = y_k) = \frac{1}{\sigma_i \sqrt{2\pi}} e^{-\frac{(x - \mu_{ik})^2}{2\sigma_i^2}}$$

Derive form for $P(Y|X)$ for continuous X_i

$$\begin{aligned}
 P(Y = 1|X) &= \frac{P(Y = 1)P(X|Y = 1)}{P(Y = 1)P(X|Y = 1) + P(Y = 0)P(X|Y = 0)} \\
 &= \frac{1}{1 + \exp\left(\ln \frac{1-\theta}{\theta} + \sum_i \ln \frac{P(X_i|Y=0)}{P(X_i|Y=1)}\right)} \\
 &\quad \sum_i \left(\frac{\mu_{i0} - \mu_{i1}}{\sigma_i^2} X_i + \frac{\mu_{i1}^2 - \mu_{i0}^2}{2\sigma_i^2} \right) \\
 P(Y = 1|X) &= \frac{1}{1 + \exp(w_0 + \sum_{i=1}^n w_i X_i)}
 \end{aligned}$$

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Gaussian Naïve Bayes v. Logistic Regression



**Set of Gaussian
Naïve Bayes parameters**
(feature variance
independent of class label)

**Set of Logistic
Regression parameters**

- Representation equivalence
 - But only in a special case!!! (GNB with class-independent variances)
- But what's the difference???
- LR makes no assumptions about $P(X|Y)$ in learning!!!
- Loss function!!!
 - Optimize different functions → Obtain different solutions

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Logistic regression for more than 2 classes

- Logistic regression in more general case, where $Y \in \{Y_1 \dots Y_R\}$: learn $R-1$ sets of weights

Logistic regression more generally

- Logistic regression in more general case, where $Y \in \{Y_1 \dots Y_R\}$: learn $R-1$ sets of weights

for $k < R$

$$P(Y = y_k | X) = \frac{\exp(w_{k0} + \sum_{i=1}^n w_{ki} X_i)}{1 + \sum_{j=1}^{R-1} \exp(w_{j0} + \sum_{i=1}^n w_{ji} X_i)}$$

for $k=R$ (normalization, so no weights for this class)

$$P(Y = y_R | X) = \frac{1}{1 + \sum_{j=1}^{R-1} \exp(w_{j0} + \sum_{i=1}^n w_{ji} X_i)}$$

Features can be discrete or continuous!

Loss functions: Likelihood v. Conditional Likelihood

- Generative (Naïve Bayes) Loss function:

Data likelihood

$$\begin{aligned}\ln P(\mathcal{D} | \mathbf{w}) &= \sum_{j=1}^N \ln P(\mathbf{x}^j, y^j | \mathbf{w}) \\ &= \sum_{j=1}^N \ln P(y^j | \mathbf{x}^j, \mathbf{w}) + \sum_{j=1}^N \ln P(\mathbf{x}^j | \mathbf{w})\end{aligned}$$

- Discriminative models cannot compute $P(\mathbf{x}^j | \mathbf{w})$!
- But, discriminative (logistic regression) loss function:

Conditional Data Likelihood

$$\ln P(\mathcal{D}_Y | \mathcal{D}_X, \mathbf{w}) = \sum_{j=1}^N \ln P(y^j | \mathbf{x}^j, \mathbf{w})$$

- Doesn't waste effort learning $P(\mathbf{X})$ – focuses on $P(\mathbf{Y}|\mathbf{X})$ all that matters for classification

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Expressing Conditional Log Likelihood

$$l(\mathbf{w}) \equiv \sum_j \ln P(y^j | \mathbf{x}^j, \mathbf{w})$$

$$P(Y = 0 | \mathbf{X}, \mathbf{w}) = \frac{1}{1 + \exp(w_0 + \sum_i w_i X_i)}$$

$$P(Y = 1 | \mathbf{X}, \mathbf{w}) = \frac{\exp(w_0 + \sum_i w_i X_i)}{1 + \exp(w_0 + \sum_i w_i X_i)}$$

$$l(\mathbf{w}) = \sum_j y^j \ln P(y^j = 1 | \mathbf{x}^j, \mathbf{w}) + (1 - y^j) \ln P(y^j = 0 | \mathbf{x}^j, \mathbf{w})$$

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Maximizing Conditional Log Likelihood



$$l(\mathbf{w}) \equiv \ln \prod_j P(y^j | \mathbf{x}^j, \mathbf{w})$$

$$= \sum_j y^j (w_0 + \sum_i w_i x_i^j) - \ln(1 + \exp(w_0 + \sum_i w_i x_i^j))$$

$$P(Y = 0 | X, W) = \frac{1}{1 + \exp(w_0 + \sum_i w_i X_i)}$$

$$P(Y = 1 | X, W) = \frac{\exp(w_0 + \sum_i w_i X_i)}{1 + \exp(w_0 + \sum_i w_i X_i)}$$

Good news: $l(\mathbf{w})$ is concave function of $\mathbf{w} \rightarrow$ no locally optimal solutions

Bad news: no closed-form solution to maximize $l(\mathbf{w})$

Good news: concave functions easy to optimize

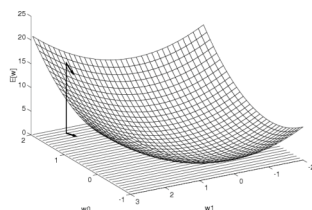
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Optimizing concave function – Gradient ascent



- Conditional likelihood for Logistic Regression is concave
 \rightarrow Find optimum with gradient ascent



Gradient: $\nabla_{\mathbf{w}} l(\mathbf{w}) = [\frac{\partial l(\mathbf{w})}{\partial w_0}, \dots, \frac{\partial l(\mathbf{w})}{\partial w_n}]'$

Learning rate, $\eta > 0$

Update rule: $\Delta \mathbf{w} = \eta \nabla_{\mathbf{w}} l(\mathbf{w})$

$$w_i \leftarrow w_i + \eta \frac{\partial l(\mathbf{w})}{\partial w_i}$$

- Gradient ascent is simplest of optimization approaches
 - e.g., Conjugate gradient ascent much better (see reading)

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Maximize Conditional Log Likelihood: Gradient ascent

$$l(\mathbf{w}) = \sum_j y^j (w_0 + \sum_i^n w_i x_i^j) - \ln(1 + \exp(w_0 + \sum_i^n w_i x_i^j))$$

Gradient ascent algorithm: iterate until change $< \epsilon$

For all i , $w_i \leftarrow w_i + \eta \sum_j x_i^j [y^j - \hat{P}(Y^j = 1 | \mathbf{x}^j, \mathbf{w})]$
repeat

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That's all M(C)LE. How about MAP?

$$p(\mathbf{w} | Y, \mathbf{X}) \propto P(Y | \mathbf{X}, \mathbf{w}) p(\mathbf{w})$$

- One common approach is to define priors on \mathbf{w}
 - Normal distribution, zero mean, identity covariance
 - “Pushes” parameters towards zero
- Corresponds to **Regularization**
 - Helps avoid very large weights and overfitting
 - Explore this in your homework
 - More on this later in the semester

- MAP estimate

$$\mathbf{w}^* = \arg \max_{\mathbf{w}} \ln \left[p(\mathbf{w}) \prod_{j=1}^N P(y^j | \mathbf{x}^j, \mathbf{w}) \right]$$

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Gradient of M(C)AP

$$\frac{\partial}{\partial w_i} \ln \left[p(\mathbf{w}) \prod_{j=1}^N P(y^j | \mathbf{x}^j, \mathbf{w}) \right] \quad p(\mathbf{w}) = \prod_i \frac{1}{\kappa \sqrt{2\pi}} e^{\frac{-w_i^2}{2\kappa^2}}$$

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MLE vs MAP

- Maximum conditional likelihood estimate

$$\mathbf{w}^* = \arg \max_{\mathbf{w}} \ln \left[\prod_{j=1}^N P(y^j | \mathbf{x}^j, \mathbf{w}) \right]$$

$$w_i \leftarrow w_i + \eta \sum_j x_i^j [y^j - \hat{P}(Y^j = 1 | \mathbf{x}^j, \mathbf{w})]$$

- Maximum conditional a posteriori estimate

$$\mathbf{w}^* = \arg \max_{\mathbf{w}} \ln \left[p(\mathbf{w}) \prod_{j=1}^N P(y^j | \mathbf{x}^j, \mathbf{w}) \right]$$

$$w_i \leftarrow w_i + \eta \left\{ -\lambda w_i + \sum_j x_i^j [y^j - \hat{P}(Y^j = 1 | \mathbf{x}^j, \mathbf{w})] \right\}$$

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What you should know about Logistic Regression (LR)

- Gaussian Naïve Bayes with class-independent variances representationally equivalent to LR
 - Solution differs because of objective (loss) function
- In general, NB and LR make different assumptions
 - NB: Features independent given class \rightarrow assumption on $P(\mathbf{X}|Y)$
 - LR: Functional form of $P(Y|\mathbf{X})$, no assumption on $P(\mathbf{X}|Y)$
- LR is a linear classifier
 - decision rule is a hyperplane
- LR optimized by conditional likelihood
 - no closed-form solution
 - concave \rightarrow global optimum with gradient ascent
 - Maximum conditional a posteriori corresponds to regularization

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